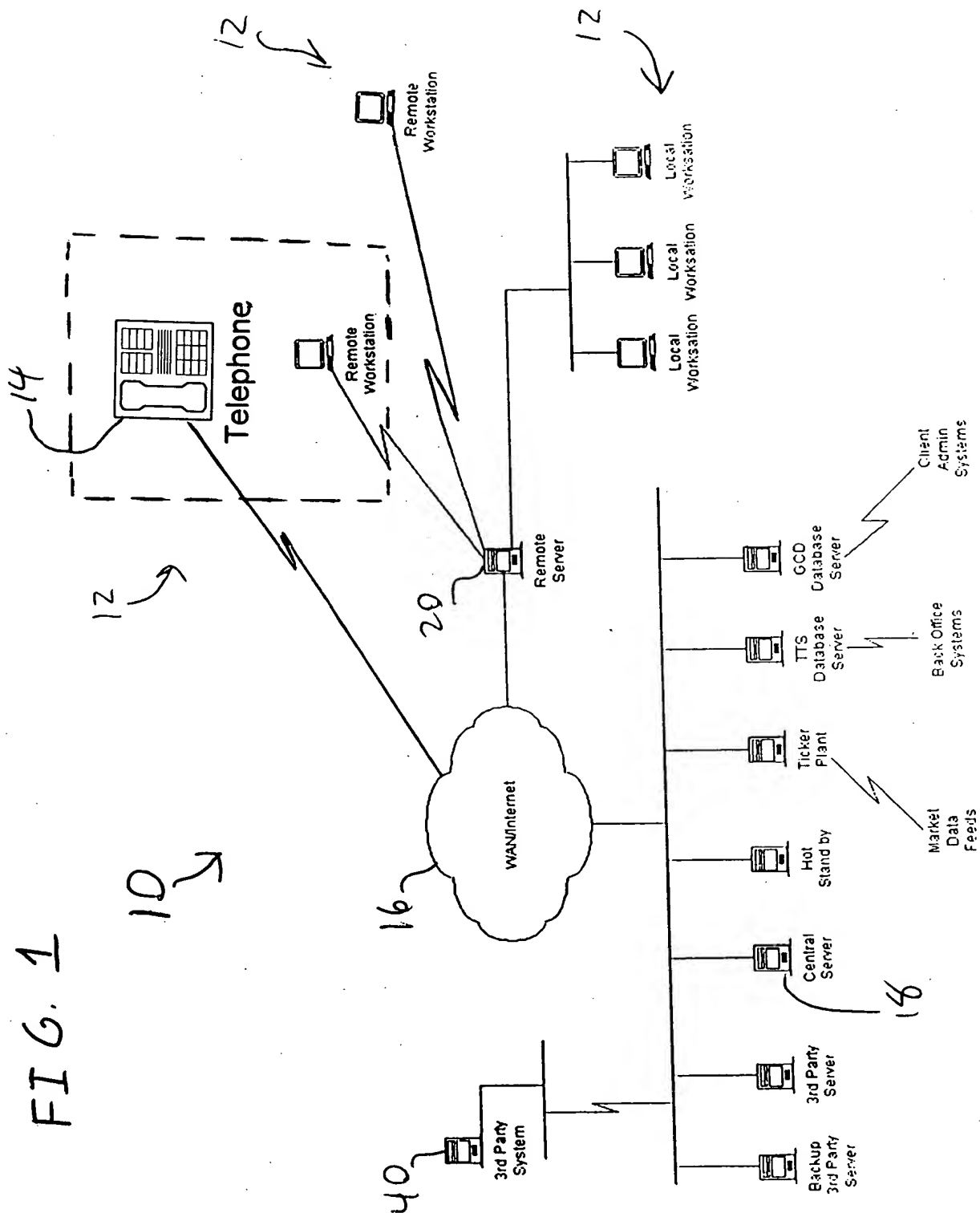
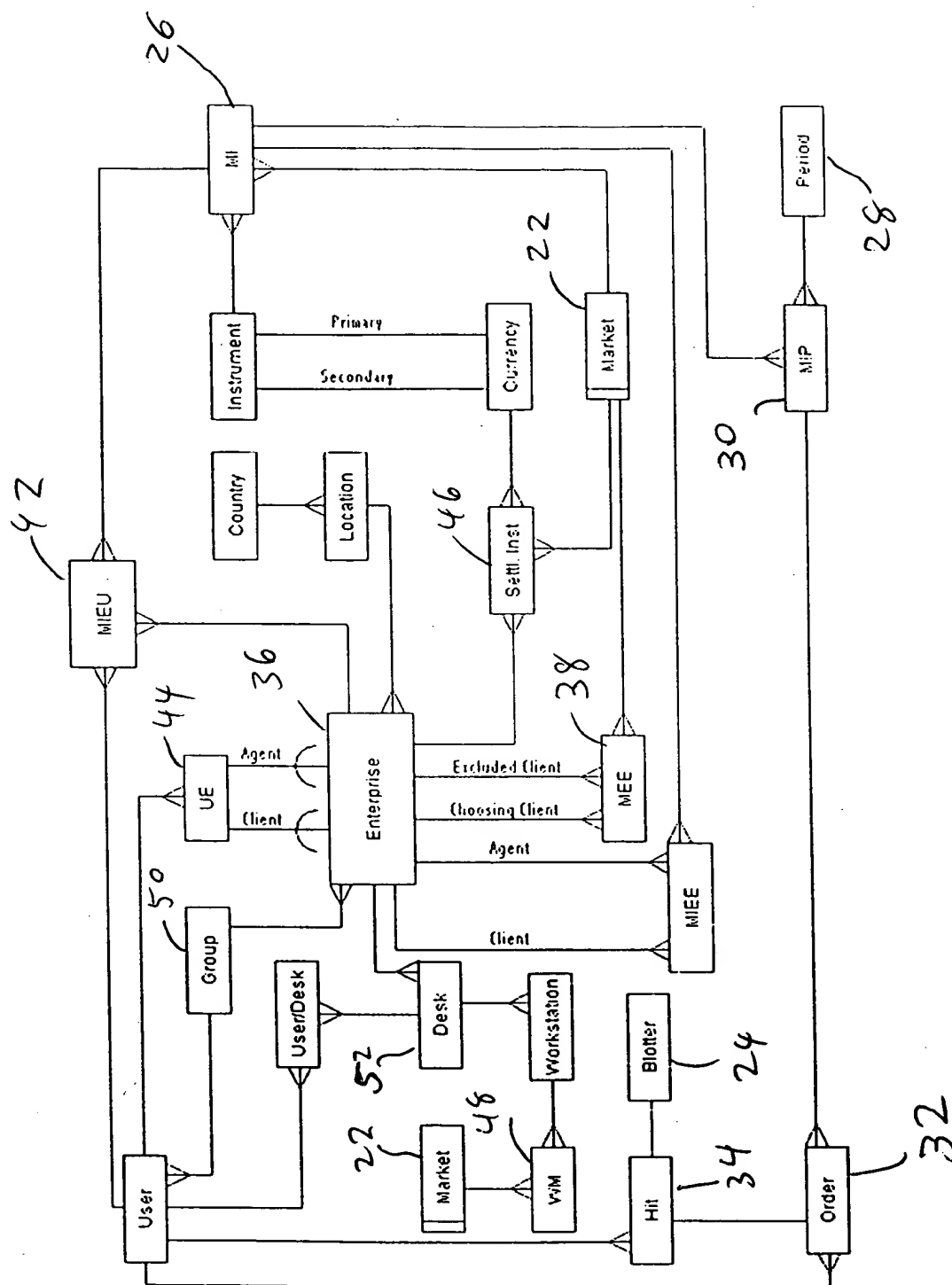


Year	1990	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026	2027	2028	2029	2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042	2043	2044	2045	2046	2047	2048	2049	2050	2051	2052	2053	2054	2055	2056	2057	2058	2059	2060	2061	2062	2063	2064	2065	2066	2067	2068	2069	2070	2071	2072	2073	2074	2075	2076	2077	2078	2079	2080	2081	2082	2083	2084	2085	2086	2087	2088	2089	2090	2091	2092	2093	2094	2095	2096	2097	2098	2099	2100
1990	1991	1992	1993	1994	1995	1996	1997	1998	1999	2000	2001	2002	2003	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026	2027	2028	2029	2030	2031	2032	2033	2034	2035	2036	2037	2038	2039	2040	2041	2042	2043	2044	2045	2046	2047	2048	2049	2050	2051	2052	2053	2054	2055	2056	2057	2058	2059	2060	2061	2062	2063	2064	2065	2066	2067	2068	2069	2070	2071	2072	2073	2074	2075	2076	2077	2078	2079	2080	2081	2082	2083	2084	2085	2086	2087	2088	2089	2090	2091	2092	2093	2094	2095	2096	2097	2098	2099	2100	





AEFX

# AEFX USER DEFAULTS

Submit  
1 <Go>

Willingness To Quote  
2 <Go>

Willingness To Trade  
3 <Go>

Menu

Firm CHASE MANHATTAN BANK  
Group CHASE MANHATTAN BANK  
Credit rating AAA  
Location BAN  
Country THAILAND  
Country of origin Unknown Origin  
UUID 433230  
London rules N  
Show index numbers Y  
Credit filter BBB  
Amount filter 0xDefault

54

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1352-1150-1 23-Nov-99 :31:50

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FIG. 3

<HELP> for explanation.

DG61 a Govt AEFX

### AEFX USER DEFAULTS

Submit  
1 <Go>

Willingness To Quote  
2 <Go>

Willingness To Trade  
3 <Go>

Menu

Name  
Firm CHASE MANHATTAN BANK  
Group CHASE MANHATTEN CORP  
Credit rating AA  
Location PAR  
Country FRANCE  
Country of origin USA

London rules ☒  
Show index numbers ☒

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-0 16-Dec-99 13:1 :37

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FIG. 4

AEFX

## AEFX WILLINGNESS TO QUOTE

Submit  
1 <Go>

Clear  
2 <Go>

AUDUSD	FIMUSD	USDCLP	USDMXN	USDVEB
CADUSD	GBPEUR	USDCNY	USDMYR	USDZAR
CHFJPY	GBPJPY	USDCOP	USDNOK	THBMLR
CHFUSD	<input checked="" type="checkbox"/> GBPUSD	USDCZK	USDPEN	THBUSD
DKKUSD	GRDUSD	USDDKK	USDPHP	
EURCHF	HKDUSD	USDECS	USDPLN	
EURCZK	IDRUSD	USDGRD	USD RUB	
EURDKK	MYRUSD	USDHKD	USDSAR	
EURGBP	NZDUSD	USDHUF	USDSDD	
EURGRD	USDAED	USDIDR	USDSEK	
EURJPY	USDARS	USDILS	USDSGD	
EURNOK	USDBRL	USDINR	USDSKK	
EURSEK	USDCAD	<input checked="" type="checkbox"/> USDJPY	USDTHB	
<input checked="" type="checkbox"/> EURUSD	USDCDE	USDKRW	USDTRL	
EURZAR	USDCHF	USDKWD	USD TWD	

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1541-239-1 22-Sep-99 13:32:57

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FIG. 5

AEFX

## AEFX WILLINGNESS TO TRADE

- |                                       |                                      |
|---------------------------------------|--------------------------------------|
| 1)Edit Current Firm Restrictions      | 6)Add Firm Restrictions              |
| 2)Edit Group Restrictions             | 7)Add Group Restrictions             |
| 3)Edit Country Restrictions           | 8)Add Country Restrictions           |
| 4)Edit Country of Origin Restrictions | 9)Add Country of Origin Restrictions |
| 5)Edit Existing Firm Exceptions       | 10)Add Firm Exceptions               |

Menu

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I352-1150-1 23-Nov-99 9:31:57

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FIG. 6

AEFX

# AEFX EXISTING COUNTRY RESTRICTIONS

Submit  
1 <Go>

Menu

Page 1/ 1

Place an X in the field to remove a restriction

AD, ANDORRA  
CU, CUBA  
FI, FINLAND  
GG, GUERNSEY

62

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1352-1150-1 23-Nov-99 9:32:41

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FIG. 7

AEFX

# AEFX EXISTING FIRM RESTRICTIONS

Submit  
1 <Go>

Menu

Page 1/ 1

Place an X in the field to remove a restriction

A-J STEVENS, HKG  
ABB TREASURY CENTRE (UK) PLC, LON  
AGRICULTURAL BANK OF CHINA, HKG  
AGRICULTURAL BANK OF CHINA, SIN  
ALLIED IRISH BANKS PLC, DBN  
ALLIED IRISH BANKS PLC, SIN  
ALLIED IRISH BANKS PLC (GRP TSY), LON

64

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
I352-1150-1 23-Nov-99 :32:34

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FIG. 8



AEFX

## AEFX ADD COUNTRY RESTRICTIONS

Submit  
1 <Go>

Menu

Page 1/ 6

Place an X in the field to add a restriction

<input type="checkbox"/>	AD, ANDORRA
<input type="checkbox"/>	AE, UNITED ARAB EMIRATES
<input type="checkbox"/>	AN, NETHERLANDS ANTILLES
<input type="checkbox"/>	AR, ARGENTINA
<input type="checkbox"/>	AT, AUSTRIA
<input type="checkbox"/>	AU, AUSTRALIA
<input type="checkbox"/>	AW, ARUBA
<input type="checkbox"/>	BB, BARBADOS
<input type="checkbox"/>	BE, BELGIUM
<input type="checkbox"/>	BG, BULGARIA
<input type="checkbox"/>	BH, BAHRAIN
<input type="checkbox"/>	BM, BERMUDA
<input type="checkbox"/>	BR, BRAZIL
<input type="checkbox"/>	BS, BAHAMAS
<input type="checkbox"/>	CA, CANADA

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
I352-1150-1 23-Nov-99 9:32:20

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FIG. 9

AEFX

## AEFX ADD FIRM RESTRICTIONS

Submit  
1 <Go>

Menu

Page 1/ 176

Place an X in the field to add a restriction

A-J STEVENS, HKG  
ABB TREASURY CENTRE (UK) PLC, LON  
ABBEY NATIONAL FINANCIAL PRODUCT, LON  
ABBEY NATIONAL TREASURY SERVICES, LON  
ABC INTERNATIONAL BANK PLC, LON  
ABN AMRO (MAGYAR) BANK RT, BUD  
ABN AMRO AUSTRALIA LTD, SYD  
ABN AMRO BANK, BAN  
ABN AMRO BANK, JAK  
ABN AMRO BANK (DEUTSCHLAND) AG, FFT  
ABN AMRO BANK (DEUTSCHLAND) AG, HAM  
ABN AMRO BANK (OESTERREICH), VIE  
ABN AMRO BANK (POLSKA) SA, WAR  
ABN AMRO BANK (SUZ) AG, ZCH  
ABN AMRO BANK BHD, KUA

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1352-1150-1 23-Nov-99 :32:10

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FIG. 10

<HELP> for explanation.

DG61 a Govt AEFX

# FX SWAP ORDER EDIT

Submit 1 <Go>	Delete 2 <Go>	Hold 3 <Go>	Menu
------------------	------------------	----------------	------

XEUXUS SPOT 5M

Current Price		Input Price	Quantity		Period
Bid	108		Near	20 M XEU	SPOT 12/20/99
Ask	108.200	108.200	Far	As Near M	5M 5/22/00
Spot	1.0379		All or Nothing N		

Price Increment 0.1

Identifier 10,486 12/16/99 State Open

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I352-1150-0 16-Dec-99 13:18:21

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FIG. 11

<HELP> for explanation.

DG61 a Govt AEFX

## FX SWAP MY ORDER

Submit  
1 <Go>

Reject Credit  
2 <Go>

Insufficient Credit  
3 <Go>

Menu

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20 M XEU
Far	As Near M
Final Spot	1.0379

Accept Amount

Y

Accept Spot

Y

Spot Increment

0.0001

FFT AA

COMMERZBANK

Near	20 M XEU
Far	As Near M
Final Spot	0

Identifier 10,486 12/16/99 State Hit-at-Maker

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-304-4500  
I352-1150-0 16-Dec-99 13:20:07

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FIG. 12

AEFX

# FX SWAP MY HIT

Submit 1 <Go>	Delete 2 <Go>
------------------	------------------

GBPUSD SPOT 1M

Bid	-4.99	SPOT	9/24/99
		1M	10/25/99

My Terms

Near	40 M GBP
Far	As Near M

Counterparty PAR A

Near	40 M GBP
Far	As Near M

Identifier 6,005,260 9/22/99 State Open

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1541-239-1 22-Sep-99 13:33:49

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FIG. 13

<HELP> for explanation.

DG61 a Govt AEFX

## FX SWAP MY HIT

Submit  
1 <Go>

Menu

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20 M XEU
Far	As Near M

Counterparty

Near	20 M XEU
Far	As Near M

Identifier 10,486 12/16/99 State Open

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3 48-4500  
I352-1150-3 16-Dec-99 13:19:03

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PROFESSIONAL

FIG. 14

FX SWAP MY ORDER

Submit 1 <Go>	Delete 2 <Go>	Reject Credit 3 <Go>
------------------	------------------	-------------------------

EURUSD SPOT 3M

Ask	62.90	SPOT	9/24/99
		3M	12/24/99

My Terms

Near	20 M EUR
Far	As Near M
Final Spot	0

Accept Amount

Y

Accept Spot

N

Spot Increment

0.0001

LON AAA BANK-C

Near	20 M EUR
Far	As Near M
Final Spot	1.0352

72

Identifier 6,004,590 9/22/99 State Hit-at-Maker

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Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-8686 Tokyo: 3-3201-8900 Sao Paulo: 11-3048-4500  
1541-239-1 22-Sep-99 13:34:10

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FIG. 15

AEFX

99)Options FX SWAP MARKET MONITOR V2.3 Page 1/2

2) EURUSD				3) GBPUSD				4) USDJPY			
1.0824 1.0829				1.6708 1.6711				105.61 105.70			
T/N	10)	0.89	20) 0.91	30)	0.08	40) 0.11	50)	-1.35	60)	-1.42	T/N
	B	EU100M+	EU100M B				B	\$150M	\$150M B		
1W	11)	5.885	21) 5.935	31)	6	41) 6.10	51)	200.00	61)	-11.865	1W
	B	EU 1Y+	EU100M B				B	\$ 1M	\$ 1M B		
1M	12)	26.00	22) 25.75	32)	3.85	42) 4.25	52)	200.00	62)	-49.14	1M
	B	EU 50M+	EU150M+> B				B	\$ 25M	\$ 25M B		
2M	13)	46.737	23) 46.938	33)	2.10	43) 2.60	53)	-96.40	63)	-96.234	2M
	B	EU500M+	EU 50M+ B				B	\$ 1M	\$ 1M B		
3M	14)	76.10	24) 76.30	34)	12.800	44) 24.611	54)	-160.60	64)	-159.20	3M
	B	EU 50M+	EU 50M B	B	£ 1M	£ 1M B	B	\$150M	\$175M B		
4M	15)	100.000	25) 99.725	35)	10.60	45) 12.00	55)	200.00	65)	-211.50	4M
	B	EU 30M+	EU 30M+ B	AA	£ 50M	£ 50M+ AA	B	\$ 1M	\$ 1M B		
5M	16)	90.00	26) 89.70	36)	8.750	46) 9.555	56)	-258.25	66)	-257.25	5M
	B	EU 30M+	EU 30M>b B	B	£ 1M	£ 1M B	B	\$ 1M	\$ 1M B		
6M	17)	154.30	27) 219.59	37)	6.950	47) 8.455	57)	-309.25	67)	-308.25	6M
	B	EU 30M+	EU 30M> B	AAA	£ 25M	£ 25M+> AAA	B	\$ 1M	\$ 1M B		
9M	18)	203.75	28) 205.70	38)	-8.500	48) -6.555	58)	-461.50	68)	-460.50	9M
	B	EU 30M	EU 30M B	B	£ 1M	£ 1M B	B	\$ 1M	\$ 1M B		
12M	19)	266.20	29) 266.40	39)	-9.28	49) -6.28	59)	-622.00	69)	-620.00	12M
	B	EU500M+	EU 30M+ B				B	\$ 75M	\$ 75M B		

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1352-1150-1 23-Nov-99 31:38

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74 FIG. 16



<HELP> for explanation.

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Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) EURUSD		3) XGBXUS		4) USDJPY		
	1.0155	1.0160	1.6118	1.6125	103.01	103.11	
T/N	10) 2.01	20) 2.04	30) 0.06	40) 0.08	50) -4.55	60) -4.52	T/N
						¥ 10Y> AA	
1W	11) 4.97	21) 5.02	31) 0.72	41) 0.77	51) -10.80	61) -10.70	1W
1M	12) 25	Trade Action 80)Order One - Input order this side 81)Order Both - Input bid & ask order 82)Quote One - Request quote this side 83)Quote Both - Request bid & ask quote 84)Hold all within same instrument 85)Release all within same instrument Change Monitors 86)Market Monitor 87)Depth Monitor 88)Action Monitor 89)Single Market Monitor 90)Quote Monitor 91)Defaults 92)Menu				62) -50.30	1M
2M	13) 49					63) -103.90	2M
3M	14)					64) -149.50	3M
4M	15) 92					65) -198.75	4M
5M	16) 114					66) -251.25	5M
6M	17) 135					67) -297.00	6M
9M	18) 197					\$ 50M A 68) -453	9M
12M	19) 258	29) 259	39) -22	49) -21	59) -607.50	69) -604.50	12M

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-0 16-Dec-9 13:5 :48

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FIG. 17

AEFX

99)Options FX SWAP SINGLE MARKET MONITOR

2)EURUSD

3)Filter Off

1.0349

1.0355

10)			0.66	O/N	30)	0.68		
11)	EU 1M	AAA EU 1M	0.68	T/N	31)	0.69	EU 1M	AAA EU 1M
12)			2.05	S/N	32)	2.10		
13)	EU 10M	AAA EU 10M	4.74	1W	33)	4.78	EU 10M	AAA EU 10M
14)			9.43	2W	34)	9.50		
15)			14.20	3W	35)	14.30		
16)	EU 20M	AAA EU 20M	18.95	1M	36)	19.00	EU 50M >	AA EU 70M
17)	EU 20M	AAA EU 20M	41.60	2M	37)	41.23	EU 67M >	AA EU145M
18)	EU100M	AA EU 20M+>	62.80	3M	38)	62.80	EU 20M+	AA EU 70M
19)	EU 90M	AA EU 50M >	85.35	4M	39)	85.60	EU 20M	AAA EU 20M
20)	EU 20M	AAA EU 20M	106.75	5M	40)	106.80	EU 22M >	AA EU 82M
21)	EU115M	AAA EU 20M >	128.32	6M	41)	128.70	EU 20M >	AAA EU175M
22)			152.20	7M	42)	153.00		
23)			175.00	8M	43)	176.00		
24)	EU 60M	AA EU 40M >	199.60	9M	44)	200.50	EU 20M	AAA EU 20M
25)			222.00	10M	45)	223.00		
26)			245.50	11M	46)	246.50		
27)	EU 20M	AAA EU 20M	267.50	12M	47)	269.00	EU 20M	AAA EU 20M
28)			415.00	18M	48)	420.00		
29)			568.00	24M	49)	570.00		

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 Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-6686 Tokyo: 3-3201-6900 Sao Paulo: 11-3048-4500  
 1541-235-1 22-Sep-99 13:31:28

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FIG. 18

AEFX

99)Options

FX SWAP DEPTH MONITOR

Page 1/ 1

EURUSD SPOT 1M									
Sum	MMaker	CCY	Size	1.0349	1.0355	Size	CCY	MMaker	Sum
40	20M AAA	EUR	20M	18.95	50	19	50M EUR	AA	50M
					60	19.05	20M EUR	AAA	20M

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 Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-6686 Tokyo: 3-3201-6900 Sao Paulo: 11-3048-4500  
 1541-239-1 22-Sep-99 13:31:07

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FIG. 19

[illegible]

FI 6.20

102

# FX Action Monitor

94 →

96 →

98 →

100 →

Response to My Request									
90		-32.05	-32.10	EURUSD	SPOT	3M	EUR	50M	1.1750
Quotes Required/Made									
80	Wait	-32	-32.50	GBPUSD	SPOT	GBP	100M	1.6500	NatWest LDN
	Act	Pass;Remove;View		EURUSD	SPOT	EUR	50*	1.1750	Barclays LDN
		Market Defaults		Active Hits					
05	Act	Order	-32	GBPUSD	SPOT	2M	GBP	50M	1.6505
30	Wait	Hit	-31	GBPUSD	SPOT	3M	GBP	200M	1.6510
30	Wait	-30	Order	EURUSD	SPOT	6M	EUR	500M	1.1700
00	Fail	Hit	-30	EURUSD	SPOT	3M	EUR	100M	1.1690
									AAA LDN
									AA NYC
									NatWest LDN
									AA LDN
Orders									
	Hold		-34	GBPUSD	SPOT	2M	GBP	100M	1.6500
	Open	-35		GBPUSD	SPOT	3M	GBP	100M	1.6500
	Done	Request	-38	GBPUSD	mmdd	mmddyy	GBP	30M	1.6505
	Done	Quote	-36	EURUSD	SPOT	2M	EUR	50M	1.1750
	Done	-30	Hit	JPYUSD	SPOT	1M	JPY	900B	120
	Done	-31	Order	EURUSD	SPOT	2M	EUR	50M	1.1750
									Barclays LDN
									NatWest LDN
									CitiGroup NYC
									Chase LDN

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Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-8686 Tokyo: 3-3201-6900 Sao Paulo: 11-3048-4500  
1352-1150-2 05-Mar-99 21:04:42

FIG. 21

AEFX

# FX SWAP REQUEST FOR QUOTE

Submit  
1 <Go>

Menu

Page 1/ 1

GBPUSD SPOT 9M

Quote Bid

Quantity

Period

Near  
Far

1 M  
As Near M

GBP

SPOT

11/26/99

9M

8/29/00

106



104

Choose up to 8 firms to request quote  
4 firms are willing to provide quotes

NATIONAL WESTMINSTER  
BARCLAYS BANK PLC  
AIB GROUP  
TULLETT & TOKYO FORE

108

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I352-1150-1 23-Nov- 9 :33:18

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PROFESSIONAL

FIG. 22

<HELP> for explanation.

DG61 a Govt AEFX

## FX SWAP REQUEST FOR QUOTE

Submit  
1 <Go>

Menu

Page 1/ 1

XEUXUS SPOT 3M

Quote Ask

Quantity

Period

Near	30 M	XEU	SPOT	12/20/99
Far	As Near	M	3M	3/20/00

Choose up to 8 firms to request quote

12 firms are willing to provide quotes

<input type="checkbox"/> DEUTSCHE BANK AG	<input checked="" type="checkbox"/> CHASE MANHATTAN BANK
<input type="checkbox"/> CHINA STATE BANK LTD	<input type="checkbox"/> UBS AG.
<input type="checkbox"/> CHINA STATE BANK LTD	<input type="checkbox"/> CHINA STATE BANK LTD
<input type="checkbox"/> FLEET NATIONAL BANK	<input type="checkbox"/> DAH SING BANK LTD
<input type="checkbox"/> ABN AMRO BANK NV	<input type="checkbox"/> TULLETT & TOKYO LOND
<input type="checkbox"/> DAH SING BANK LTD	
<input type="checkbox"/> DAH SING BANK LTD	

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I352-1150-3 16-Dec-99 13:23:44

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FIG. 23

<HELP> for explanation.

DG61 a Govt AEFX

## FX SWAP QUOTE PROVIDE

Submit  
1 <Go>

Pass  
2 <Go>

Menu

XEUXUS SPOT 3M

Current Price		Input Price	Quantity		Period	
Bid	73.075	73.575	Near	30 M XEU	SPOT	12/20/99
Ask	73.275		Far	As Near M	3M	3/20/00

Price Increment 0.1

Requester AA FFT COMMERZBANK

Identifier 10,496 12/16/99 State Quote-at-Provider

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I352-1150-0 16-Dec-99 13:24:33

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FIG. 24



AEFX

99)Options

# FX SWAP QUOTE MONITOR

Page 1/ 1

2)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-T
3)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-T
4)Wait-3			EURUSD SPOT 3W	EUR	10M	BARCLAYS BAN
5)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-C
6)Wait-3			EURUSD SPOT 3W	EUR	10M	BANK-G
7)Act -3	14.20	14.30	EURUSD SPOT 3W	EUR	10M	BANK-T
8)Act -3	14.30	Order	EURUSD SPOT 3W	EUR	10M	BANK-B

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 1541-239-1 22-Sep-99 13:31:41

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FIG. 25

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only		2) EURUSD		3) XGBXUS		4) USDJPY						
		1.0155	1.0160	1.6118	1.6125	103.01	103.11					
T/N	10)	2.01	20) 2.04	30)	0.06	40) 0.08	50)	-4.55	60)	-4.52	T/N	
									¥ 10Y>	AA		
1W	11)	Trade Action					51)	-10.80	61)	-10.70	1W	
		80)Execute/View										
1M	12)	81)Order One - Input order this side					52)	-50.60	62)	-50.30	1M	
		82)Order Both - Input bid & ask order										
2M	13)	83)Quote One - Request quote this side					53)	-104.40	63)	-103.90	2M	
		84)Quote Both - Request bid & ask quote										
3M	14)	85)Hold all within same instrument					54)	-150	64)	-149.50	3M	
		86)Release all within same instrument										
4M	15)	Change Monitors					55)	-199.75	65)	-198.75	4M	
		87)Market Monitor										
5M	16)	1	88)Depth Monitor					56)	-252.25	66)	-251.25	5M
			89)Action Monitor									
6M	17)	1	90)Single Market Monitor					57)	-299.50	67)	-297.00	6M
			91)Quote Monitor							\$ 50M	A	
9M	18)	1	92)Defaults					58)	-455	68)	-453	9M
			93)Menu									
12M	19)	258	29) 259	39)	-22	49) -21	59)	-607.50	69)	-604.50	12M	

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 1352-1150-0 16-Dec-99 14:00:00



FIG. 26

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XUSXJP	3) XGBXUS	4) USDJPY
	106.50 106.55	1.6118 1.6125	103.01 103.11
T/N	10) -3.24 20) -3.22 30) 0.06 40) 0.08	50) -4.55 60) -4.52	T/N
1W	AA	80)Edit 81)Hold	51) -10.80 61) -10.70
1M	12)	82)Off	52) -50.60 62) -50.30
2M	13)	83)Order One - Input order this side	53) -104.40 63) -103.90
3M	14)	84)Order Both - Input bid & ask order	54) -150 64) -149.50
4M	15)	85)Quote One - Request quote this side	55) -199.75 65) -198.75
5M	16)	86)Quote Both - Request bid & ask quote	56) -252.25 66) -251.25
6M	17)	87)Hold all within same instrument	57) -299.50 67) -297.00
9M	18)	88)Release all within same instrument	58) -455 68) -453
12M	19)	89)Market Monitor	59) -607.50 69) -604.50
		90)Depth Monitor	
		91)Action Monitor	
		92)Single Market Monitor	
		93)Quote Monitor	
		94)Defaults	
		95)Menu	

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 1352-1150-0 16-Dec-99 14:00:2

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FIG. 27

110

<HELP> for explanation.

DG61 a Govt AEFX

Your Order/Hit Action Is Required (AEFX).

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XEUXUS		3) GBPUSD		4) USDJPY	
	1.0376	1.0381	1.6081	1.6089	103.01	103.11
T/N	10) 0.71	20) 0.73	30) 0.47	40) 0.55	50) -4.55	60) -4.52 ¥ 10Y> AA
1W	11) 4.65	21) 4.70	31) 2.75	41) 3	51) -10.80	61) -10.70
1M	12) 25.90	22) 24.90	32) 10.70	42) 11	52) -50.50	62) -50.20
2M	13) 49.24	23) 49.30	33) 9.80	43) 10.20	53) -104.30	63) -103.80
3M	14) 73.08	24) 73.28	34) 8.60	44) 9.10	54) -150	64) -149.50
4M	15) 101.75	25) 101.76	35) 6.75	45) 7.50	55) -199.50	65) -198.50
5M	16) 108	26) 108.20	36) 5.25	46) 6	56) -252	66) -251
6M	17) 145.45	27) 145.25	37) 2.50	47) 3.50	57) -299.25	67) -297.00 \$ 50M A
9M	18) 196	28) 197	38) -5	48) -3	58) -454	68) -452
12M	19) 257	29) 258	39) -14	49) -12	59) -606.50	69) -603.50

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1352-1150-3 16-Dec-99 13:20:20

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FIG. 28

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

--	--	--	--

Active Hits

9)Act 70	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0379	COMMERZBANK
----------	-------	--------	----------------	-----	-----	--------	-------------

Orders

--	--	--	--

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I352-1150-0 16-Dec-99 13:19:32

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FIG. 29

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Trade Action

- 9)A 80)Accept
- 81)View
- 82)Hold all within same instrument
- 83)Release all within same instrument

Change Monitors

- 84)Market Monitor
- 15) 85)Depth Monitor
- 16) 86)Action Monitor
- 87)Single Market Monitor
- 88)Quote Monitor
- 89)Defaults
- 90)Menu

XEU 20M 1.0379 CHASE MANHAT

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I352-1150-3 16-Dec-99 13:20:56

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FIG. 31

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9) Trade Action	XEU 20M 1.0379 COMMERZBANK
80)Accept	
81)View	
82)Reject credit & add firm restriction	
83)Insufficient credit for this trade	
84)Hold all within same instrument	
85)Release all within same instrument	
Change Monitors	
86)Market Monitor	
87)Depth Monitor	
88)Action Monitor	
89)Single Market Monitor	
90)Quote Monitor	
91)Defaults	
92)Menu	

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1352-1150-0 16-Dec-99 13:19:57

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FIG. 30

<HELP> for explanation.

DG61 a Govt AEFX

### FX SWAP MY HIT

<b>Submit</b> 1 <Go>	<b>Reject Credit</b> 2 <Go>	<b>Insufficient</b> 3 <Go>	1) Enter Spot 2) Current Spot	1.0375
XEUXUS SPOT 5M			10) 1.0374	20) 1.0376
			11) 1.0373	21) 1.0377
			12) 1.0372	22) 1.0378
Ask 108.200 SP			13) 1.0371	23) 1.0379
			14) 1.0370	24) 1.0380
			15) 1.0369	25) 1.0381
			16) 1.0368	26) 1.0382
			17) 1.0367	27) 1.0383
			18) 1.0366	28) 1.0384
			19) 1.0365	29) 1.0385
My Terms			Far	As Near M
Near 20 M XEU			Final Spot	1.0375
Far As Near M			Accept Spot	N
Spot 1.0375			Accept Amou	Y
			Spot Increment	0.0001
Identifier 10,486 12/16/99 State Hit-at-Hitter				

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1352-1150-3 16-Dec-99 13:21:14

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FIG. 32



112

<HELP> for explanation.

DG61 a Govt AEFX

Your Order/Hit Action Is Required (AEFX).

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9)Act 85	Order	108.20	XEUXUS SPOT 5M XEU 20M 1.0375 COMMERZBANK
----------	-------	--------	---

Orders

--	--	--	--

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I352-1150-0 16-Dec-99 13:21:40

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FIG. 33

<HELP> for explanation.

DG61 a Govt AEFX

## FX SWAP MY ORDER

Submit  
1 <Go>

Menu

For Beta Testing Only

Order_Status	35
Hit_Status	14
Hit_Amount_Neg	221
Hit_Spot_Neg	2

XEUXUS SPOT 5M

Ask	108.200	SPOT	12/20/99
		5M	5/22/00

My Terms

Near	20 M XEU
Far	As Near M
Final Spot	1.0375

Accept Amount

Y

Accept Spot

Y

Spot Increment

0.0001

FFT AA

COMMERZBANK

Near	20 M XEU
Far	As Near M
Final Spot	1.0375

Identifier 10,486 12/16/99 State Hit-at-Maker

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
I352-1150-0 16-Dec-99 13:22:01

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FIG. 34

<HELP> for explanation.  
Cleared AEFX Message.

DG61 a Govt AEFX

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

--	--	--	--

Active Hits

9)Done	Order	108.20	XEUXUS SPOT 5M	XEU	20M	1.0375 COMMERZBANK
--------	-------	--------	----------------	-----	-----	--------------------

Orders

--	--	--	--

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I352-1150-0 16-Dec-9 13:22:08

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FIG. 35

<HELP> for explanation.

DG61 a Govt AEFX

## FX SWAP TRADE

Menu

### XEUXUS SPOT 5M

Price		Quantity		Period	
Ask	108.200	Near	20 M XEU	SPOT	12/20/99
Final Spot	1.0375	Far	As Near M	5M	5/22/00
X Rate	1.0483200				

### Cash Flows

CHASE MANHAT PAR		COMMERZBANK		FFT
20,000,000.00	XEU 12/20/99	XUS (20,750,000.00)		
(20,000,000.00)	XEU 5/22/00	XUS 20,966,400.00		

Identifier 10,486 12/16/99 State Done

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-0 16-Dec-99 13:22:17

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FIG. 36

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP MARKET MONITOR V2.62 Page 1/2

Read Only	2) XEUXUS		3) GBPUSD		4) USDJPY		
	1.0376	1.0381	1.6081	1.6089	103.01	103.11	
T/N	10) 0.71	20) 0.73	30) 0.47	40) 0.55	50) -4.55	60) -4.52 ¥ 10Y> AA	T/N
1W	11) 4.65	21) 4.70	31) 2.75	41) 3	51) -10.80	61) -10.70	1W
1M	12) 25	Trade Action 80)Order One - Input order this side 81)Order Both - Input bid & ask order 82)Quote One - Request quote this side 83)Quote Both - Request bid & ask quote 84)Hold all within same instrument 85)Release all within same instrument Change Monitors 86)Market Monitor 87)Depth Monitor 88)Action Monitor 89)Single Market Monitor 90)Quote Monitor 91)Defaults 92)Menu				62) -50.20	1M
2M	13) 49					63) -103.80	2M
3M	14) 73					64) -149.50	3M
4M	15) 101					65) -198.50	4M
5M	16)					66) -251	5M
6M	17) 145					67) -297.00 \$ 50M A	6M
9M	18)					68) -452	9M
12M	19) 257	29) 258	39) -14	49) -12	59) -606.50	69) -603.50	12M

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-3 16-Dec-99 13:23:07

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FIG. 37

114

<HELP> for explanation.

DG61 a Govt AEFX

Your Quote Action Is Required (AEFX).

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

--	--	--	--

Quotes Required/Made

6)Act 84			XEUXUS SPOT 3M XEU 30M	COMMERZBANK
----------	--	--	------------------------	-------------

Active Hits

--	--	--	--

Orders

--	--	--	--

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 I352-1150-0 16-Dec-99 13:23:59



FIG. 38

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

			25) XEUXUS SPOT 3M	XEU	30M
--	--	--	--------------------	-----	-----

Quotes Required/Made

--	--	--	--

Active Hits

--	--	--	--

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-3 16-Dec-99 13:24:10

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FIG. 39

<HELP> for explanation.

DG61 a Govt AEFX

Screen Printed

99)Options

# FX SWAP ACTION MONITOR

Page 1/1

Responses to My Quote Request

--	--	--	--

## Quotes Required/Made

6)Act 64			XEUXUS SPOT 3M	XEU	30M	COMMERZBANK
----------	--	--	----------------	-----	-----	-------------

## Active Hits

Trade Action	
80)Provide quote	
81)Pass	
82)Hold all within same instrument	
83)Release all within same instrument	
Change Monitors	
84)Market Monitor	
85)Depth Monitor	
86)Action Monitor	
87)Single Market Monitor	
88)Quote Monitor	
89)Defaults	
90)Menu	

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I352-1150-0 16-Dec-99 13:24:22

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FIG. 40



<HELP> for explanation.  
Cleared AEFX Message.

DG61 a Govt AEFX

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

		4) 73.575	25) XEUXUS SPOT 3M	XEU	30M
--	--	-----------	--------------------	-----	-----

			Trade Action	
			80)Quote off	
			81)Menu	

Active Hits

					116
--	--	--	--	--	-----

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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I352-1150-3 16-Dec-99 13:24:50

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FIG. 41

<HELP> for explanation.

DG61 a Govt AEFX

Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

		4) 73.575	25) XEUXUS SPOT 3M	XEU	30M
--	--	-----------	--------------------	-----	-----

Quotes Required/Made

	Trade Action	
	80)Execute/View	
	81)Order One - Input order this side	
	82)Order Both - Input bid & ask order	
	83)Quote One - Request quote this side	
	84)Quote Both - Request bid & ask quote	
	85)Hold all within same instrument	
	86)Release all within same instrument	
	Change Monitors	
15)	87)Market Monitor	
16)	88)Depth Monitor	
	89)Action Monitor	
	90)Single Market Monitor	
	91)Quote Monitor	
	92)Defaults	
	93)Menu	

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I352-1150-3 16-Dec-99 13:25:01

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FIG. 42

<HELP> for explanation.

DG61 a Govt AEFX

### FX SWAP QUOTE HIT

Hit  
1 <Go>

Menu

XEUXUS SPOT 3M

Price		Quantity		Period	
Ask	73.575	Near	30 M XEU	SPOT	12/20/99
		Far	As Near M	3M	3/20/00

Requester		Provider	
COMMERZBANK	FFT AA	CHASE MANHAT	PAR AA

Identifier 10,496 12/16/99 State Quote-at-Requester

Copyright 1999 BLOOMBERG L.P. Frankfurt:69-920410 Hong Kong:2-977-6000 London:171-330-7500 New York:212-318-2000  
Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-3 16-Dec-99 13:25:07

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FIG. 43

<HELP> for explanation.  
Cleared AEFX Message.

DG61 a Govt AEFX

99)Options

FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

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Active Hits

9)Act 85	Quote	73.575	XEUXUS SPOT 3M	XEU	30M	1.0379	COMMERZBANK
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Orders

--	--	--	--

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
I352-1150-0 16-Dec-99 13:25:19

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FIG. 44

<HELP> for explanation.

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Tullett & Tokyo Limited

99)Options FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

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Active Hits

9)Wait79	Request	73.575	XEUXUS SPOT 3M	XEU	30M	1.0379 CHASE MANHAT

Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
1352-1150-3 16-Dec-99 13:25:23



FIG. 45

<HELP> for explanation.

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99)Options

# FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

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Active Hits

9)Act 76	Request	73.575	XEUXUS SPOT 3M	XEU	30M	1.0379 CHASE MANHAT
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Orders

15)Live	-12.52	Order	XUSXJP SPOT 1W	XUS	1M
16)Live	Order	-90.225	XUSXJP SPOT 2M	XUS	2M

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Princeton:609-279-3000 Singapore:226-3000 Sydney:2-9777-8686 Tokyo:3-3201-8900 Sao Paulo:11-3048-4500  
I352-1150-3 16-Dec-99 13:25:57

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FIG. 46

<HELP> for explanation.

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99)Options

# FX SWAP ACTION MONITOR

Page 1/ 1

Responses to My Quote Request

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Quotes Required/Made

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Trade Action

- 9)A 80)Accept
- 81)View
- 82)Hold all within same instrument
- 83)Release all within same instrument

Change Monitors

- 84)Market Monitor
- 15) 85)Depth Monitor
- 16) 86)Action Monitor
- 87)Single Market Monitor
- 88)Quote Monitor
- 89)Defaults
- 90)Menu

XEU 30M 1.0379 CHASE MANHAT

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1352-1150-3 16-Dec-99 13:26:05

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FIG. 47

<HELP> for explanation.

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# FX SWAP TRADE

Menu

## XEUXUS SPOT 3M

Price		Quantity		Period	
Ask	73.575	Near	30 M XEU	SPOT	12/20/99
Final Spot	1.0379	Far	As Near M	3M	3/20/00
X Rate	1.0452575				

## Cash Flows

CHASE MANHAT PAR	COMMERZBANK	FFT
30,000,000.00 XEU 12/20/99	XUS (31,137,000.00)	
(30,000,000.00) XEU 3/20/00	XUS 31,357,725.00	

Identifier 10,496 12/16/99 State Done

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Princeton: 609-279-3000 Singapore: 226-3000 Sydney: 2-9777-8686 Tokyo: 3-3201-8900 Sao Paulo: 11-3048-4500  
I352-1150-0 16-Dec-99 13:26:18

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FIG. 48